Metropolitan Life Insurance Company         8         \$65,734,868         \$1,672,004         \$152,596,074         \$245,423,743         \$285,945,280         \$263,997,606         \$39,014,506         \$185,444,095         \$1,239,828,1           Massachusetts Mutual Life Insurance Company         8         \$51,956,342         \$99,546,238         \$111,805,781         \$69,591,044         \$44,398,350         \$12,144,466         \$19,664,831         \$445,858,063         \$854,965,1           Standard Insurance Company         8         \$17,208,846         \$23,924,224         \$36,579,676         \$61,601,849         \$59,428,347         \$53,180,244         \$76,549,927         \$94,434,132         \$424,907,2           John Hancock Life Insurance Company         8         \$13,082,674         \$23,939,462         \$21,317,645         \$11,735,004         \$26,061,299         \$160,078,612         \$76,151,572         \$42,141,283         \$374,497,5           Principal Life Insurance Company         7         \$20,469,318         \$63,603,156         \$66,566,566         \$14,901,694         \$32,501,979         \$94,905,431         \$73,990,272         \$366,938,8           New York Life Insurance Company         1         \$295,673,350         \$295,673,350         \$21,866,332         \$21,115,182         \$96,289,675         \$303,393,6           Transamerica Occidental Life I						Year I	nvested				
Massachusetts Mutual Life Insurance Company         8         \$51,956,342         \$99,546,238         \$111,805,781         \$69,591,044         \$44,398,350         \$12,144,466         \$19,664,831         \$445,858,063         \$854,956,15           Standard Insurance Company         8         \$17,208,846         \$23,924,224         \$36,579,676         \$61,601,849         \$59,428,347         \$53,180,244         \$78,549,927         \$94,434,132         \$424,907,2           John Hancock Life Insurance Company         8         \$13,082,674         \$23,939,462         \$21,317,645         \$11,735,004         \$26,051,299         \$160,078,612         \$76,151,572         \$42,141,283         \$374,497,5           Principal Life Insurance Company         7         \$20,469,318         \$63,603,156         \$66,566,956         \$14,901,694         \$32,501,979         \$94,905,431         \$73,990,272         \$366,388,8           New York Life Insurance Company         1         \$29,673,350         \$63,815,798         \$64,566,598         \$14,849,807         \$21,866,332         \$21,115,182         \$96,289,675         \$303,393,6           Travelers Casualty and Surety Company         1         \$295,673,350         \$97,792,176         \$45,803,572         \$9,375,448         \$9,932,895         \$18,016,351         \$35,847,498         \$249,401,8           Transam		ears									Grand Total
Standard Insurance Company         8         \$17,208,846         \$23,924,224         \$36,579,676         \$61,601,849         \$59,428,347         \$53,180,244         \$78,549,927         \$94,434,132         \$424,907,2           John Hancock Life Insurance Company         8         \$13,082,674         \$23,939,462         \$21,317,645         \$11,735,004         \$26,051,299         \$160,078,612         \$76,151,572         \$42,141,283         \$374,497,5           Principal Life Insurance Company         7         \$20,469,318         \$63,603,156         \$66,566,956         \$14,901,694         \$32,501,979         \$94,905,431         \$73,990,272         \$366,938,8           New York Life Insurance Company         8         \$4,300,000         \$17,136,270         \$63,815,798         \$64,566,598         \$14,849,807         \$21,866,332         \$21,115,182         \$96,289,675         \$303,939,6           Travelers Casualty and Surety Company         1         \$295,673,350         \$295,673,350         \$29,375,448         \$9,932,895         \$18,016,351         \$35,847,498         \$249,401,8           Transamerica Occidental Life Insurance Company         8         \$25,936,571         \$23,962,054         \$20,413,344         \$49,020,487         \$17,595,343         \$21,038,313         \$38,862,909         \$10,096,963         \$206,925,906,963         \$206,925,906,963 <td>Metropolitan Life Insurance Company</td> <td>8</td> <td>\$65,734,868</td> <td>\$1,672,004</td> <td>\$152,596,074</td> <td>\$245,423,743</td> <td>\$285,945,280</td> <td>\$263,997,606</td> <td>\$39,014,506</td> <td>\$185,444,095</td> <td>\$1,239,828,175</td>	Metropolitan Life Insurance Company	8	\$65,734,868	\$1,672,004	\$152,596,074	\$245,423,743	\$285,945,280	\$263,997,606	\$39,014,506	\$185,444,095	\$1,239,828,175
John Hancock Life Insurance Company         8         \$13,082,674         \$23,939,462         \$21,317,645         \$11,735,004         \$26,051,299         \$160,076,612         \$76,151,572         \$42,141,283         \$374,497,5           Principal Life Insurance Company         7         \$20,469,318         \$63,603,156         \$66,566,956         \$14,901,694         \$32,501,979         \$94,905,431         \$73,990,272         \$366,938,8           New York Life Insurance Company         8         \$4,300,000         \$17,136,270         \$63,815,798         \$64,566,598         \$14,849,807         \$21,866,332         \$21,115,182         \$96,289,675         \$303,939,6           Travelers Casualty and Surety Company         1         \$295,673,350         \$295,673,350         \$22,956,773,350         \$22,967,792,176         \$45,803,572         \$9,375,448         \$9,932,895         \$18,016,351         \$35,847,498         \$249,401,8           Transamerica Occidental Life Insurance Company         8         \$25,936,571         \$23,962,054         \$20,413,344         \$49,020,487         \$17,595,343         \$21,038,313         \$38,862,909         \$10,096,963         \$206,925,90,909,909,909,909,909,909,909,909,909	Massachusetts Mutual Life Insurance Company	y 8	\$51,956,342	\$99,546,238	\$111,805,781	\$69,591,044	\$44,398,350	\$12,144,466	\$19,664,831	\$445,858,063	\$854,965,114
Principal Life Insurance Company 7 \$20,469,318 \$63,603,156 \$66,566,956 \$14,901,694 \$32,501,979 \$94,905,431 \$73,990,272 \$366,938,8   New York Life Insurance Company 8 \$4,300,000 \$17,136,270 \$63,815,798 \$64,566,598 \$14,849,807 \$21,866,332 \$21,115,182 \$96,289,675 \$303,939,6   Travelers Casualty and Surety Company 1 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$295,673,350 \$20,413,344 \$49,020,487 \$17,595,343 \$21,038,313 \$38,862,909 \$10,096,963 \$206,925,900 \$10,096,963 \$206,925,900 \$10,096,963 \$206,925,900 \$10,096,963 \$206,925,900 \$10,096,963 \$206,925,900 \$10,096,963 \$206,925,900 \$10,096,963 \$206,925,900 \$10,096,963 \$206,925,900 \$10,096,963 \$206,925,900,900 \$10,096,963 \$206,925,900,900 \$10,096,963 \$206,925,900,900 \$10,096,963 \$206,925,900,900 \$10,096,963 \$206,925,900,900 \$10,096,963 \$206,925,900,900 \$10,096,963 \$206,925,900,900 \$200,525,100,900,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900,900 \$200,525,100,900	Standard Insurance Company	8	\$17,208,846	\$23,924,224	\$36,579,676	\$61,601,849	\$59,428,347	\$53,180,244	\$78,549,927	\$94,434,132	\$424,907,245
New York Life Insurance Company         8         \$4,300,000         \$17,136,270         \$63,815,798         \$64,566,598         \$14,849,807         \$21,866,332         \$21,115,182         \$96,289,675         \$303,939,675           Travelers Casualty and Surety Company         1         \$295,673,350         \$295,673,350         \$225,673,350         \$295,673,350         \$295,673,350         \$295,673,350         \$295,673,350         \$229,401,84         \$99,322,895         \$18,016,351         \$35,847,498         \$249,401,8         \$249,401,8         \$25,936,571         \$23,962,054         \$20,413,344         \$49,020,487         \$17,595,343         \$21,038,313         \$38,862,909         \$10,096,963         \$206,925,926,200,200         \$206,925,926,200,245         \$20,413,344         \$49,020,487         \$17,595,343         \$21,038,313         \$38,862,909         \$10,096,963         \$206,925,926,200,245         \$20,413,344         \$49,020,487         \$17,595,343         \$21,038,313         \$38,662,909         \$10,096,963         \$206,925,936,200,245         \$20,000         \$200,525,1         \$22,093,580         \$92,662,640         \$6,845,029         \$34,665,734         \$12,230,000         \$200,525,1         \$20,000         \$20,000         \$20,052,1         \$20,000         \$20,052,1         \$20,000         \$23,000         \$23,000,000         \$24,384,341,87         \$42,134,500	John Hancock Life Insurance Company	8	\$13,082,674	\$23,939,462	\$21,317,645	\$11,735,004	\$26,051,299	\$160,078,612	\$76,151,572	\$42,141,283	\$374,497,551
Travelers Casualty and Surety Company 1 \$295,673,350  Pacific Life Insurance Company 8 \$17,161,984 \$15,471,930 \$97,792,176 \$45,803,572 \$9,375,448 \$9,932,895 \$18,016,351 \$35,847,498 \$249,401,8 Transamerica Occidental Life Insurance 8 \$25,936,571 \$23,962,054 \$20,413,344 \$49,020,487 \$17,595,343 \$21,038,313 \$38,862,909 \$10,096,963 \$206,925,900 \$206,925,900 \$	Principal Life Insurance Company	7	\$20,469,318	\$63,603,156	\$66,566,956		\$14,901,694	\$32,501,979	\$94,905,431	\$73,990,272	\$366,938,806
Pacific Life Insurance Company         8         \$17,161,984         \$15,471,930         \$97,792,176         \$45,803,572         \$9,375,448         \$9,932,895         \$18,016,351         \$35,847,498         \$249,401,8           Transamerica Occidental Life Insurance Company         8         \$25,936,571         \$23,962,054         \$20,413,344         \$49,020,487         \$17,595,343         \$21,038,313         \$38,862,909         \$10,096,963         \$206,925,909,500         \$206,925,909,500         \$200,925,909,500         \$200,525,100         \$200,525,100         \$200,925,909,500         \$200,525,100 <t< td=""><td>New York Life Insurance Company</td><td>8</td><td>\$4,300,000</td><td>\$17,136,270</td><td>\$63,815,798</td><td>\$64,566,598</td><td>\$14,849,807</td><td>\$21,866,332</td><td>\$21,115,182</td><td>\$96,289,675</td><td>\$303,939,662</td></t<>	New York Life Insurance Company	8	\$4,300,000	\$17,136,270	\$63,815,798	\$64,566,598	\$14,849,807	\$21,866,332	\$21,115,182	\$96,289,675	\$303,939,662
Transamerica Occidental Life Insurance Company	Travelers Casualty and Surety Company	1	\$295,673,350								\$295,673,350
Company Transamerica Life Insurance Company         6         \$0         \$32,028,127         \$22,093,580         \$92,662,640         \$6,845,029         \$34,665,734         \$12,230,000         \$200,525,1           Genworth Life Insurance Co         8         \$1,295,954         \$12,501,249         \$4,357,909         \$10,994,916         \$30,240,899         \$23,620,245         \$53,391,075         \$46,244,072         \$182,646,3           United of Omaha Life Insurance Company         8         \$3,888,889         \$25,222,222         \$4,344,187         \$42,134,500         \$24,389,645         \$3,341,446         \$28,364,687         \$31,395,604         \$163,081,1           State Compensation Insurance Fund         8         \$11,434,289         \$300,000         \$9,180,000         \$18,038,000         \$29,862,651         \$23,925,018         \$28,635,357         \$36,209,340         \$157,584,6           Nationwide Life Insurance Company         4         \$0         \$17,224,916         \$49,074,772         \$52,812,637         \$37,282,437         \$156,394,7           Life Investors Insurance Company of America         8         \$5,914,291         \$10,193,749         \$15,460,162         \$35,864,642         \$10,303,861         \$5,013,286         \$18,452,776         \$51,043,622         \$152,246,3           Northwestern Mutual Life Insurance Company         <	Pacific Life Insurance Company	8	\$17,161,984	\$15,471,930	\$97,792,176	\$45,803,572	\$9,375,448	\$9,932,895	\$18,016,351	\$35,847,498	\$249,401,854
Transamerica Life Insurance Company 6 \$0 \$32,028,127 \$22,093,580 \$92,662,640 \$6,845,029 \$34,665,734 \$12,230,000 \$200,525,1 Genworth Life Insurance Co 8 \$1,295,954 \$12,501,249 \$4,357,909 \$10,994,916 \$30,240,899 \$23,620,245 \$53,391,075 \$46,244,072 \$182,646,38 United of Omaha Life Insurance Company 8 \$3,888,889 \$25,222,222 \$4,344,187 \$42,134,500 \$24,389,645 \$3,341,446 \$28,364,687 \$31,395,604 \$163,081,1 State Compensation Insurance Fund 8 \$11,434,289 \$300,000 \$9,180,000 \$18,038,000 \$29,862,651 \$23,925,018 \$28,635,357 \$36,209,340 \$157,584,68 Nationwide Life Insurance Company 4 \$0 \$17,224,916 \$49,074,772 \$52,812,637 \$37,282,437 \$156,394,7 Life Investors Insurance Company of America 8 \$5,914,291 \$10,193,749 \$15,460,162 \$35,864,642 \$10,303,861 \$5,013,286 \$18,452,776 \$51,043,622 \$152,246,3 Northwestern Mutual Life Insurance Company 7 \$0 \$7,080,000 \$5,000,000 \$9,610,000 \$8,760,000 \$17,922,537 \$7,978,436 \$87,427,167 \$143,778,1 (The)		8	\$25,936,571	\$23,962,054	\$20,413,344	\$49,020,487	\$17,595,343	\$21,038,313	\$38,862,909	\$10,096,963	\$206,925,983
United of Omaha Life Insurance Company 8 \$3,888,889 \$25,222,222 \$4,344,187 \$42,134,500 \$24,389,645 \$3,341,446 \$28,364,687 \$31,395,604 \$163,081,1 \$1,434,289 \$300,000 \$9,180,000 \$18,038,000 \$29,862,651 \$23,925,018 \$28,635,357 \$36,209,340 \$157,584,6 \$17,224,916 \$49,074,772 \$52,812,637 \$37,282,437 \$156,394,7 \$161 [Insurance Company of America 8 \$5,914,291 \$10,193,749 \$15,460,162 \$35,864,642 \$10,303,861 \$5,013,286 \$18,452,776 \$51,043,622 \$152,246,3 \$1,434,778,1		6	\$0	\$32,028,127	\$22,093,580		\$92,662,640	\$6,845,029	\$34,665,734	\$12,230,000	\$200,525,110
State Compensation Insurance Fund         8         \$11,434,289         \$300,000         \$9,180,000         \$18,038,000         \$29,862,651         \$23,925,018         \$28,635,357         \$36,209,340         \$157,584,60           Nationwide Life Insurance Company         4         \$0         \$17,224,916         \$49,074,772         \$52,812,637         \$37,282,437         \$156,394,7           Life Investors Insurance Company of America         8         \$5,914,291         \$10,193,749         \$15,460,162         \$35,864,642         \$10,303,861         \$5,013,286         \$18,452,776         \$51,043,622         \$152,246,3           Northwestern Mutual Life Insurance Company (The)         7         \$0         \$7,080,000         \$5,000,000         \$9,610,000         \$8,760,000         \$17,922,537         \$7,978,436         \$87,427,167         \$143,778,1	Genworth Life Insurance Co	8	\$1,295,954	\$12,501,249	\$4,357,909	\$10,994,916	\$30,240,899	\$23,620,245	\$53,391,075	\$46,244,072	\$182,646,319
Nationwide Life Insurance Company 4 \$0 \$17,224,916 \$49,074,772 \$52,812,637 \$37,282,437 \$156,394,77   Life Investors Insurance Company of America 8 \$5,914,291 \$10,193,749 \$15,460,162 \$35,864,642 \$10,303,861 \$5,013,286 \$18,452,776 \$51,043,622 \$152,246,3   Northwestern Mutual Life Insurance Company 7 \$0 \$7,080,000 \$5,000,000 \$9,610,000 \$8,760,000 \$17,922,537 \$7,978,436 \$87,427,167 \$143,778,1 (The)	United of Omaha Life Insurance Company	8	\$3,888,889	\$25,222,222	\$4,344,187	\$42,134,500	\$24,389,645	\$3,341,446	\$28,364,687	\$31,395,604	\$163,081,180
Life Investors Insurance Company of America 8 \$5,914,291 \$10,193,749 \$15,460,162 \$35,864,642 \$10,303,861 \$5,013,286 \$18,452,776 \$51,043,622 \$152,246,3  Northwestern Mutual Life Insurance Company 7 \$0 \$7,080,000 \$5,000,000 \$9,610,000 \$8,760,000 \$17,922,537 \$7,978,436 \$87,427,167 \$143,778,1  (The)	State Compensation Insurance Fund	8	\$11,434,289	\$300,000	\$9,180,000	\$18,038,000	\$29,862,651	\$23,925,018	\$28,635,357	\$36,209,340	\$157,584,655
Northwestern Mutual Life Insurance Company 7 \$0 \$7,080,000 \$5,000,000 \$9,610,000 \$8,760,000 \$17,922,537 \$7,978,436 \$87,427,167 \$143,778,1 (The)	Nationwide Life Insurance Company	4	\$0				\$17,224,916	\$49,074,772	\$52,812,637	\$37,282,437	\$156,394,762
(The)	Life Investors Insurance Company of America	8	\$5,914,291	\$10,193,749	\$15,460,162	\$35,864,642	\$10,303,861	\$5,013,286	\$18,452,776	\$51,043,622	\$152,246,389
		7	\$0	\$7,080,000	\$5,000,000	\$9,610,000	\$8,760,000	\$17,922,537	\$7,978,436	\$87,427,167	\$143,778,140
		) 6	\$176,389	\$95,777,694	\$4,533,702	\$1,881,458			\$5,391,904	\$22,356,731	\$130,117,878
New York Life Insurance and Annuity 7 \$0 \$4,402,929 \$5,748,335 \$7,503,415 \$7,526,176 \$9,699,055 \$9,437,520 \$79,584,954 \$123,902,3 Corporation	•	7	\$0	\$4,402,929	\$5,748,335	\$7,503,415	\$7,526,176	\$9,699,055	\$9,437,520	\$79,584,954	\$123,902,384
		3	\$0				\$53,246,886	\$14,984,748	\$42,227,895		\$110,459,528
Allstate Life Insurance Company 7 \$3,429,900 \$39,216,895 \$2,484,945 \$6,467,786 \$5,898,587 \$37,432,373 \$9,824,438 \$104,754,9	Allstate Life Insurance Company	7	\$3,429,900	\$39,216,895		\$2,484,945	\$6,467,786	\$5,898,587	\$37,432,373	\$9,824,438	\$104,754,923
Allstate Insurance Company 8 \$12,561,667 \$14,564,958 \$3,999,998 \$24,566,028 \$12,835,025 \$763,969 \$3,694,395 \$9,518,248 \$82,504,2	Allstate Insurance Company	8	\$12,561,667	\$14,564,958	\$3,999,998	\$24,566,028	\$12,835,025	\$763,969	\$3,694,395	\$9,518,248	\$82,504,288
C.M. Life Insurance Company 8 \$100,000 \$1,380,978 \$2,163,227 \$4,176,885 \$1,843,891 \$2,212,167 \$4,260,354 \$59,313,024 \$75,450,5	C.M. Life Insurance Company	8	\$100,000	\$1,380,978	\$2,163,227	\$4,176,885	\$1,843,891	\$2,212,167	\$4,260,354	\$59,313,024	\$75,450,525
Great-West Life & Annuity Insurance Company 6 \$0 \$16,861 \$487,949 \$10,317,626 \$2,536,150 \$29,458,384 \$32,365,610 \$75,182,5	Great-West Life & Annuity Insurance Company	6	\$0	\$16,861		\$487,949	\$10,317,626	\$2,536,150	\$29,458,384	\$32,365,610	\$75,182,581
Peoples Benefit Life Insurance Company 4 \$0 \$5,473,491 \$3,351,770 \$21,415,827 \$41,164,639 \$71,405,7	Peoples Benefit Life Insurance Company	4	\$0		\$5,473,491		\$3,351,770	\$21,415,827	\$41,164,639		\$71,405,727
Union Labor Life Insurance Company (The) 3 \$25,000,000 \$13,952,605 \$29,912,234 \$68,864,8	Union Labor Life Insurance Company (The)	3	\$25,000,000		\$13,952,605					\$29,912,234	\$68,864,839
Jefferson-Pilot Life Insurance Company         5         \$0         \$4,014,451         \$13,742,217         \$15,288,808         \$20,850,455         \$12,629,764         \$66,525,60	Jefferson-Pilot Life Insurance Company	5	\$0			\$4,014,451	\$13,742,217	\$15,288,808	\$20,850,455	\$12,629,764	\$66,525,697
Monumental Life Insurance Company 5 \$0 \$5,360,917 \$12,602,177 \$21,342,193 \$12,678,925 \$14,065,294 \$66,049,5	Monumental Life Insurance Company	5	\$0	\$5,360,917	\$12,602,177		\$21,342,193		\$12,678,925	\$14,065,294	\$66,049,507
Genworth Life and Annuity Insurance Co 8 \$1,769,308 \$5,522,437 \$4,519,305 \$12,331,497 \$1,103,271 \$18,757,741 \$4,904,167 \$16,882,561 \$65,790,2	Genworth Life and Annuity Insurance Co	8	\$1,769,308	\$5,522,437	\$4,519,305	\$12,331,497	\$1,103,271	\$18,757,741	\$4,904,167	\$16,882,561	\$65,790,287

\*Verified by COIN through: 09/25/06 Report #2 Page 1 of 9 Report run on: 01/09/07

					Year I	nvested				
Company Name	Years	1997	1998	1999	2000	2001	2002	2003	2004	<b>Grand Total</b>
Farmers Insurance Exchange	7	\$0	\$21,444,000	\$24,251,221	\$5,959,503	\$7,622,903	\$164,304	\$150,003	\$5,974,806	\$65,566,738
First Colony Life Insurance Company	7	\$0	\$4,981,565	\$3,570,064	\$5,316,933	\$23,701,500	\$3,260,160	\$3,563,281	\$20,535,435	\$64,928,938
AXA Equitable Life Insurance Company	6	\$0	\$50,179,463		\$279,449	\$4,355,569	\$2,379,302	\$3,275,410	\$3,418,405	\$63,887,598
RiverSource Life Insurance Co	6	\$0		\$23,483,941	\$5,473,021	\$6,805,023	\$8,843,617	\$3,676,322	\$11,478,984	\$59,760,908
MONY Life Insurance Company	2	\$0			\$2,300,200				\$52,154,273	\$54,454,473
Aetna Life Insurance Company	6	\$363,327	\$1,198,510	\$20,999,284	\$4,734,842		\$10,899,910		\$12,571,714	\$50,767,587
State Farm Fire and Casualty Company	6	\$12,730,000	\$5,200,000	\$5,459,651	\$22,500,000	\$1,000,000	\$1,100,000			\$47,989,651
Symetra Life Insurance Co	2	\$0						\$43,476,242	\$4,092,612	\$47,568,854
Nationwide Life and Annuity Insurance Company	4	\$0				\$3,394,683	\$12,999,998	\$15,250,899	\$15,319,268	\$46,964,848
Protective Life Insurance Company	6	\$2,916,571	\$4,478,889	\$8,930,597	\$9,150,124		\$656,229		\$20,066,043	\$46,198,454
State Farm Mutual Automobile Insurance Company	8	\$1,500,000	\$275,000	\$10,291,274	\$5,888,142	\$9,640,493	\$9,264,304	\$1,980,038	\$5,974,806	\$44,814,056
Union Fidelity Life Insurance Company	1	\$0							\$41,442,833	\$41,442,833
ING USA Annuity and Life Insurance Compar	ny 4	\$0		\$2,508,015		\$20,491,294	\$5,354,360	\$13,011,137		\$41,364,806
John Hancock Variable Life Insurance Compa	any 5	\$77,765			\$1,060,485		\$7,738,284	\$25,101,105	\$5,976,655	\$39,954,294
Prudential Insurance Company of America (The)	8	\$11,000,000	\$1,734,802	\$90,000	\$5,906,507	\$1,084,455	\$225,114	\$14,895,800	\$3,333,316	\$38,269,995
MetLife Investors USA Insurance Company	3	\$0		\$17,122,539	\$17,685,203		\$1,418,471			\$36,226,213
General American Life Insurance Company	5	\$1,598,094	\$10,788,925	\$18,955,790			\$1,599,192		\$200,002	\$33,142,004
Federated Mutual Insurance Company	4	\$0		\$5,581,802			\$10,000,000	\$10,382,069	\$5,461,293	\$31,425,165
Nationwide Mutual Insurance Company	6	\$48,476			\$140,542	\$15,319,174	\$5,774,767	\$694,836	\$9,136,956	\$31,114,751
Transamerica Life Insurance and Annuity Company	4	\$0	\$18,693,636			\$2,114,973		\$4,759,291	\$5,284,189	\$30,852,089
Security Life of Denver Insurance Company	3	\$0		\$6,412,247		\$17,717,548		\$6,202,306		\$30,332,101
Canada Life Assurance Company (The)	8	\$1,607,714	\$811,492	\$2,447,975	\$3,075,980	\$14,400,155	\$1,062,132	\$3,013,924	\$1,292,183	\$27,711,554
21st Century Insurance Company	7	\$0	\$150,000	\$10,193,939	\$5,107,860	\$6,533,673	\$140,820	\$128,562	\$5,120,784	\$27,375,637
Sun Life Assurance Company of Canada	6	\$0	\$2,147,592	\$5,270,868	\$12,802,765		\$2,093,435	\$3,670,306	\$762,062	\$26,747,028
Safeco Insurance Company of America	7	\$0	\$150,000	\$194,960	\$13,607,860	\$6,533,673	\$140,820	\$128,562	\$5,120,784	\$25,876,658
American United Life Insurance Company	6	\$789,658		\$1,171,257	\$2,861,953	\$7,848,655		\$10,178,003	\$2,589,000	\$25,438,526
Teachers Ins and Annuity Association of	7	\$5,288,597	\$175,000	\$227,466	\$5,762,427	\$7,622,903		\$150,003	\$5,974,806	\$25,201,201
America Stonebridge Life Insurance Company	3	\$0					\$10,595,131	\$9,491,393	\$3,871,265	\$23,957,789

\*Verified by COIN through: 09/25/06 Report #2 Page 2 of 9 Report run on: 01/09/07

					Year I	nvested				
	Years	1997	1998	1999	2000	2001	2002	2003	2004	Grand Total
UNUM Life Insurance Company of America	2	\$0	\$18,405,796				\$5,200,000			\$23,605,796
ReliaStar Life Insurance Company	4	\$0		\$3,425,921		\$4,565,286	\$10,050,717	\$4,662,115		\$22,704,039
PMI Mortgage Insurance Co.	5	\$0	\$50,000	\$65,004	\$2,679,051	\$14,578,104		\$5,042,861		\$22,415,020
Conseco Life Insurance Company	2	\$100,000			\$20,000,000					\$20,100,000
ING Life Insurance and Annuity Company	3	\$0				\$14,524,920	\$1,599,883	\$3,489,739		\$19,614,542
California State Automobile Assoc Inter-Ins Bureau	5	\$0	\$175,000	\$2,200,000			\$5,838,595	\$1,982,300	\$9,351,357	\$19,547,252
Allstate Life Insurance Company of New York	4	\$0			\$5,231,120	\$4,163,255		\$2,108,141	\$7,000,000	\$18,502,516
Phoenix Life Insurance Co	3	\$50,000	\$9,157,687	\$8,500,000						\$17,707,687
Canada Life Insurance Company of America	6	\$1,047,277	\$673,774	\$2,472,290	\$1,413,220	\$4,411,879			\$7,688,889	\$17,707,329
Union Security Insurance Company	2	\$0	\$8,453,177					\$8,162,343		\$16,615,520
Jefferson Pilot Financial Insurance Company	5	\$0	\$1,092,685		\$7,449,503	\$3,635,281	\$1,247,352	\$3,039,707		\$16,464,528
Lincoln National Life Insurance Company (The	e) 3	\$0			\$5,000,000			\$9,325,185	\$843,605	\$15,168,790
Provident Life and Accident Insurance Compa	any 1	\$0			\$15,000,000					\$15,000,000
CUNA Mutual Life Insurance Company	2	\$0			\$8,519,353				\$6,034,874	\$14,554,227
American Fidelity Assurance Company	6	\$0	\$452,173	\$403,785		\$3,270,770	\$5,950,425	\$3,130,120	\$1,291,259	\$14,498,532
United Heritage Life Insurance Co	5	\$0			\$1,461,825	\$919,325	\$1,472,705	\$5,354,362	\$5,095,515	\$14,303,732
Equitrust Life Insurance Company	2	\$0						\$3,003,000	\$10,914,213	\$13,917,213
Paul Revere Life Insurance Company (The)	2	\$0	\$5,000,000		\$8,888,889					\$13,888,889
MONY Life Insurance Company of America	2	\$0			\$303,474				\$13,424,486	\$13,727,960
United Insurance Company of America	5	\$100,000		\$1,338,000	\$5,000,000		\$2,000,000		\$4,920,427	\$13,358,427
Hartford Life Insurance Company	2	\$0		\$970,000				\$11,286,240		\$12,256,240
American Equity Investment Life Insurance Company	2	\$0						\$6,863,931	\$4,723,412	\$11,587,343
Western Reserve Life Assurance Co of Ohio	1	\$0			\$11,365,254					\$11,365,254
American Investors Life Insurance Company,	5	\$0		\$600,165	\$3,630,079		\$4,062,097	\$2,097,749	\$706,522	\$11,096,611
Inc. Mutual of Omaha Insurance Company	3	\$0	\$3,333,333		\$5,993,982	\$1,659,546				\$10,986,861
Travelers Insurance Company (The)	1	\$0		\$10,870,000						\$10,870,000
Mercury Insurance Company	3	\$0	\$556,414				\$5,000,000	\$5,000,000		\$10,556,414
St. Paul Fire and Marine Insurance Company	2	\$0	\$530,000		\$9,500,000					\$10,030,000

\*Verified by COIN through: 09/25/06 Report #2 Page 3 of 9 Report run on: 01/09/07

					Year I	nvested				
Company Name	Years	1997	1998	1999	2000	2001	2002	2003	2004	Grand Total
Ambac Assurance Corporation	2	\$7,756,007			\$2,268,721					\$10,024,728
Kemper Indemnity Insurance Company	1	\$0			\$10,000,000					\$10,000,000
Lumbermens Mutual Casualty Company	1	\$0		\$10,000,000						\$10,000,000
AmerUs Life Insurance Company	4	\$0			\$4,002,424		\$2,422,681	\$2,582,424	\$560,345	\$9,567,874
State Farm Life Insurance Company	5	\$500,000	\$100,000		\$100,000	\$4,400,000	\$3,973,268			\$9,073,268
Fire Insurance Exchange	1	\$0			\$8,559,844					\$8,559,844
Trinity Universal Insurance Company	3	\$0		\$1,283,890			\$2,000,000		\$4,719,639	\$8,003,529
American States Life Insurance Company	1	\$0						\$7,471,275		\$7,471,275
Mid-Century Insurance Company	1	\$0		\$7,391,250						\$7,391,250
First Penn-Pacific Life Insurance Company	1	\$0					\$7,000,000			\$7,000,000
AMEX Assurance Company	1	\$0							\$6,940,620	\$6,940,620
CUNA Mutual Insurance Society	2	\$0			\$3,956,242				\$2,831,764	\$6,788,006
MetLife Investors Insurance Company of	1	\$0							\$6,166,550	\$6,166,550
California Federal Home Life Insurance Company	2	\$0	\$4,548,359				\$1,532,517			\$6,080,876
Nationwide Indemnity Company	2	\$0				\$3,800,000	\$1,885,000			\$5,685,000
CUMIS Insurance Society, Inc.	1	\$0						\$5,550,850		\$5,550,850
Minnesota Life Insurance Company	3	\$0				\$183,396	\$2,429,651		\$2,900,000	\$5,513,046
Commonwealth Land Title Insurance Compan	y 1	\$0							\$5,330,600	\$5,330,600
Columbian Life Insurance Company	2	\$0				\$1,516,200	\$3,777,002			\$5,293,202
Security Mutual Life Insurance Company of No York	ew 1	\$0						\$5,054,069		\$5,054,069
West Coast Life Insurance Company	1	\$0	\$5,000,000							\$5,000,000
Guardian Life Insurance Company of America (The)	1	\$0			\$5,000,000					\$5,000,000
Mortgage Guaranty Insurance Corporation	4	\$0		\$2,739,700			\$454,600	\$742,380	\$792,540	\$4,729,220
Interinsurance Exchange of the Automobile Club	4	\$297,586					\$1,000,000	\$650,000	\$2,591,992	\$4,539,578
Variable Annuity Life Insurance Company (The	e) 1	\$0	\$4,170,047							\$4,170,047
MetLife Investors Insurance Company	1	\$0							\$3,878,519	\$3,878,519
Companion Life Insurance Company	2	\$0	\$1,733,334			\$2,000,000				\$3,733,334
National Guardian Life Insurance Company	2	\$0						\$2,477,700	\$997,790	\$3,475,490

\*Verified by COIN through: 09/25/06 Report #2 Page 4 of 9 Report run on: 01/09/07

					Year I	nvested				
	Years	1997	1998	1999	2000	2001	2002	2003	2004	Grand Total
Factory Mutual Insurance Company	2	\$0						\$1,178,750	\$2,214,540	\$3,393,290
Aurora National Life Assurance Company	6	\$100,000		\$2,746,000	\$100,000	\$100,000	\$100,000		\$100,000	\$3,246,000
American Family Life Assurance Company of Columbus	2	\$0			\$1,000,000			\$2,227,401		\$3,227,401
Manulife Insurance Company	5	\$5,520			\$105,790		\$1,205,428	\$682,693	\$1,197,582	\$3,197,013
Financial Indemnity Company	4	\$100,000		\$1,085,000			\$1,000,000		\$994,172	\$3,179,172
MBIA Insurance Corporation	1	\$3,025,000								\$3,025,000
Nationwide Mutual Fire Insurance Company	1	\$0					\$3,014,148			\$3,014,148
Swiss Re Life & Health America Inc.	2	\$0	\$1,887,073	\$1,117,632						\$3,004,704
Valley Insurance Company	3	\$0			\$1,000,000		\$1,000,000		\$994,172	\$2,994,172
TOPA Insurance Company	2	\$253,155							\$2,648,442	\$2,901,597
Metropolitan Tower Life Insurance Company	1	\$0					\$2,836,953			\$2,836,953
Exact Property and Casualty Company	2	\$0		\$1,847,813	\$951,094					\$2,798,907
United Casualty Insurance Company of Ameri	ca 4	\$100,000		\$1,117,000			\$1,000,000		\$497,851	\$2,714,851
State Farm General Insurance Company	3	\$0	\$200,000		\$100,000		\$2,100,000			\$2,400,000
CMG Mortgage Insurance Company	1	\$0						\$2,377,254		\$2,377,254
Financial Guaranty Insurance Company	1	\$0	\$2,355,000							\$2,355,000
American National Insurance Company	1	\$0						\$2,181,952		\$2,181,952
Life Insurance Company of the Southwest	2	\$0	\$244,405						\$1,932,270	\$2,176,675
Indianapolis Life Insurance Company	1	\$0		\$2,081,001						\$2,081,001
Radian Asset Assurance Inc.	1	\$0				\$2,000,000				\$2,000,000
California Capital Insurance Company	1	\$0			\$2,000,000					\$2,000,000
California Casualty Indemnity Exchange (The	) 2	\$500,000						\$1,500,000		\$2,000,000
Security National Insurance Company	2	\$0					\$1,000,000		\$994,172	\$1,994,172
Kemper Independence Insurance Company	2	\$0					\$1,000,000		\$994,172	\$1,994,172
Unitrin Direct Property & Casualty Company	2	\$0					\$1,000,000		\$994,172	\$1,994,172
Financial Benefit Life Insurance Company	2	\$0	\$1,877,653	\$114,115						\$1,991,768
AIG Annuity Insurance Company	1	\$0	\$1,960,781							\$1,960,781
Homesteaders Life Company	2	\$0		\$1,135,000	\$744,446					\$1,879,446

\*Verified by COIN through: 09/25/06 Report #2 Page 5 of 9 Report run on: 01/09/07

					Year I	nvested				
Company Name	Years	1997	1998	1999	2000	2001	2002	2003	2004	<b>Grand Total</b>
Civic Property and Casualty Company	1	\$0		\$1,847,813						\$1,847,813
Neighborhood Spirit Property and Casualty Company	1	\$0		\$1,847,813						\$1,847,813
Allianz Life Insurance Company of North America	2	\$1,650,000	\$100,000							\$1,750,000
Colonial Life & Accident Insurance Company	1	\$0	\$1,517,857							\$1,517,857
Oxford Life Insurance Company	2	\$342,209			\$1,174,580					\$1,516,789
Unitrin Direct Insurance Company	2	\$0					\$1,000,000		\$497,851	\$1,497,851
Nippon Life Insurance Company of America	2	\$0	\$467,464	\$992,961						\$1,460,425
International Fidelity Insurance Company	3	\$0					\$45,000	\$231,400	\$1,183,200	\$1,459,600
Zenith Insurance Company	5	\$400,000	\$100,000	\$154,968			\$500,000		\$255,005	\$1,409,973
Stewart Title Guaranty Company	1	\$0				\$1,400,000				\$1,400,000
Columbus Life Insurance Company	2	\$0						\$726,669	\$647,845	\$1,374,514
Pacific Specialty Insurance Company	2	\$0		\$200,000					\$1,133,047	\$1,333,047
Firemans Fund Insurance Company	1	\$0		\$1,201,163						\$1,201,163
Everest National Insurance Company	1	\$0							\$1,182,610	\$1,182,610
Sagicor Life Insurance Company	1	\$0						\$1,180,410		\$1,180,410
Columbian Mutual Life Insurance Company	1	\$0					\$1,115,688			\$1,115,688
Transnation Title Insurance Company	1	\$0							\$1,066,120	\$1,066,120
Progressive Casualty Insurance Company	1	\$0	\$1,040,000							\$1,040,000
Wawanesa Mutual Insurance Company (The)	1	\$0					\$1,001,533			\$1,001,533
Charter Indemnity Company	1	\$0					\$1,000,000			\$1,000,000
First Investors Life Insurance Company	1	\$0	\$1,000,000							\$1,000,000
NGL American Life Insurance Company	1	\$0							\$997,790	\$997,790
Guaranty Income Life Insurance Company	1	\$0						\$994,180		\$994,180
Reliable Life Insurance Company (The)	1	\$0							\$994,172	\$994,172
Unitrin Auto and Home Insurance Company	1	\$0							\$994,172	\$994,172
Doctors Company, An Interinsurance Exchange	ge 1	\$0					\$990,937			\$990,937
(The) First Cova Life Insurance Company	1	\$0							\$969,630	\$969,630
Commerce Insurance Company	1	\$0			\$969,110					\$969,110

\*Verified by COIN through: 09/25/06 Report #2 Page 6 of 9 Report run on: 01/09/07

					Year I	nvested				
	ears	1997	1998	1999	2000	2001	2002	2003	2004	Grand Total
Mercury Casualty Company	1	\$0						\$946,102		\$946,102
Unigard Insurance Company	3	\$0				\$300,000	\$308,653	\$314,624		\$923,276
San Diego Insurance Company	1	\$911,646								\$911,646
Merit Life Insurance Co.	1	\$0							\$905,000	\$905,000
Catholic Order of Foresters	2	\$0	\$360,855				\$500,000			\$860,855
Unigard Indemnity Company	3	\$0				\$300,000	\$300,301	\$200,203		\$800,504
Pioneer Mutual Life Ins. Co., a stock subsidiary of American United Mutual Ins. Holding Co.	2	\$0				\$359,038			\$400,000	\$759,038
North Coast Life Insurance Company	2	\$15,000	\$700,000							\$715,000
Old American Insurance Company	1	\$689,202								\$689,202
Kansas City Life Insurance Company	2	\$459,468						\$228,351		\$687,819
John Alden Life Insurance Company	1	\$658,970								\$658,970
State Life Insurance Company (The)	2	\$0				\$359,038			\$250,000	\$609,038
Zurich American Insurance Co	3	\$100,000	\$200,000				\$300,000			\$600,000
Financial Pacific Insurance Company	4	\$100,000	\$100,000			\$100,000	\$200,000			\$500,000
United Capital Title Insurance Company	4	\$0	\$100,000			\$200,000		\$100,000	\$100,000	\$500,000
ReliaStar Life Insurance Company of New York	1	\$0		\$489,417						\$489,417
United American Insurance Company	1	\$0						\$485,314		\$485,314
Merced Mutual Insurance Company	1	\$0		\$480,763						\$480,763
California Fair Plan	4	\$100,000	\$100,000		\$100,000		\$100,000			\$400,000
Oregon Mutual Insurance Company	4	\$100,000			\$100,000	\$100,000	\$100,000			\$400,000
Continental Casualty Company	3	\$100,000	\$100,000		\$200,000					\$400,000
CNA Casualty of California	3	\$100,000			\$196,010	\$99,008				\$395,017
Golden State Mutual Life Insurance Company	8	\$406	\$27,228	\$6,037	\$3,441	\$3,257	\$8,422	\$9,619	\$315,256	\$373,666
Safety National Casualty Corporation	2	\$0			\$10,363				\$356,283	\$366,646
California Automobile Insurance Company	1	\$0						\$365,521		\$365,521
Greenwich Insurance Company	3	\$0	\$100,000					\$100,000	\$100,000	\$300,000
SunAmerica Life Insurance Company	3	\$100,000	\$100,000				\$100,000			\$300,000
Primerica Life Insurance Company	3	\$0	\$100,000				\$100,000		\$100,000	\$300,000

\*Verified by COIN through: 09/25/06 Report #2 Page 7 of 9 Report run on: 01/09/07

					Year I	nvested				
Company Name	Years	1997	1998	1999	2000	2001	2002	2003	2004	Grand Total
Springfield Insurance Company	3	\$0					\$100,000	\$100,000	\$100,000	\$300,000
XL Reinsurance America Inc.	3	\$0	\$100,000					\$100,000	\$100,000	\$300,000
Fidelity and Guaranty Life Insurance Company	y 1	\$0					\$271,558			\$271,558
National American Insurance Company of California	3	\$0					\$100,000	\$100,000	\$50,000	\$250,000
Sunset Life Insurance Company of America	1	\$229,734								\$229,734
San Francisco Reinsurance Company	1	\$0		\$229,381						\$229,381
Public Service Mutual Insurance Company	1	\$0						\$228,465		\$228,465
Paula Insurance Company	2	\$100,000			\$100,000					\$200,000
Sutter Insurance Company	2	\$0				\$100,000		\$100,000		\$200,000
Safeway Insurance Company	2	\$0	\$100,000		\$100,000					\$200,000
Valley Forge Insurance Company	2	\$0	\$100,000		\$100,000					\$200,000
Lumber Mutual Insurance Company	2	\$100,000			\$100,000					\$200,000
Dentists Insurance Company (The)	2	\$100,000						\$100,000		\$200,000
American Guarantee and Liability Insurance Company	2	\$100,000					\$100,000			\$200,000
American Casualty Company of Reading, Pennsylvania	2	\$100,000			\$100,000					\$200,000
Standard Fire Insurance Company (The)	2	\$0	\$100,000				\$100,000			\$200,000
AIG SunAmerica Life Assurance Company	2	\$100,000					\$100,000			\$200,000
MML Bay State Life Insurance Company	2	\$100,000			\$100,000					\$200,000
Continental Insurance Company (The)	2	\$0	\$100,000		\$100,000					\$200,000
Transcontinental Insurance Company	2	\$0	\$100,000		\$100,000					\$200,000
Transportation Insurance Company	2	\$0	\$100,000		\$100,000					\$200,000
Great American Insurance Company	2	\$100,000					\$100,000			\$200,000
Folksamerica Reinsurance Company	2	\$100,000			\$100,000					\$200,000
Conseco Insurance Company	2	\$100,000	\$100,000							\$200,000
Progressive Specialty Insurance Company	1	\$0	\$155,000							\$155,000
Woodmen of the World	1	\$100,000								\$100,000
Independent Order of Foresters (The)	1	\$100,000								\$100,000
State Farm Annuity and Life Insurance Company	1	\$100,000								\$100,000

\*Verified by COIN through: 09/25/06 Report #2 Page 8 of 9 Report run on: 01/09/07

					Year	Invested				
Company Name	<mark>'ears</mark>	1997	1998	1999	2000	2001	2002	2003	2004	<b>Grand Total</b>
United Teacher Associates Insurance Compar	y 1	\$0					\$100,000			\$100,000
United States Fidelity and Guaranty Company	1	\$100,000								\$100,000
Fidelity Investments Life Insurance Company	1	\$0						\$100,000		\$100,000
Commonwealth Insurance Company of America	a 1	\$0			\$100,000					\$100,000
Annuity Investors Life Insurance Company	1	\$0					\$100,000			\$100,000
Federal Life Insurance Company (Mutual)	1	\$0					\$100,000			\$100,000
Loyal American Life Insurance Company	1	\$0					\$100,000			\$100,000
Fort Dearborn Life Insurance Company	1	\$100,000								\$100,000
Centurion Life Insurance Company	1	\$100,000								\$100,000
California Mutual Insurance Co.	1	\$0							\$100,000	\$100,000
Colonial Surety Company	1	\$0	\$61,679							\$61,679
Danielson Insurance Company	1	\$0					\$50,000			\$50,000
CSE Safeguard Insurance Company	1	\$0				\$50,000				\$50,000
Civil Service Employees Insurance Company	1	\$0				\$50,000				\$50,000
Danielson National Insurance Company	1	\$0					\$50,000			\$50,000
Western-Southern Life Assurance Company	1	\$0						\$20,777		\$20,777
Grand Total	;	\$636,606,022	\$724,420,002	\$922,432,900	\$1,006,622,594	\$1,043,101,998	\$984,945,296	\$1,111,218,090	\$1,955,603,999	\$8,384,950,891

\*Verified by COIN through: 09/25/06 Report #2 Page 9 of 9 Report run on: 01/09/07